

HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2008-03-19

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	(at Disparity)	Rating	Trading Value	- bid price	- weight	Value		Duration
										YTW
BNA.PR.C	5.5769 %	7.4001 %	1.0263	Pfd-2 (low)	110,262	19.5000	6 %	78,000	1.0363 %	8.17
BNA.PR.B	6.1026 %	8.3004 %	1.9628	Pfd-2 (low)	38,830	20.2800	6 %	81,120	0.3960 %	6.33
FTU.PR.A	5.9932 %	8.6369 %	0.6749	Pfd-2	34,386	8.7600	7 %	87,600	-1.5730 %	4.10
FBS.PR.B	5.1856 %	7.4257 %	0.2702	Pfd-2	110,192	9.1600	7 %	91,600	-0.9730 %	3.37
FFN.PR.A	5.5031 %	6.1878 %	-0.0597	Pfd-2	48,627	9.5400	7 %	95,400	-1.6495 %	5.60
PIC.PR.A	5.9238 %	7.3762 %	0.2142	Pfd-2	245,359	14.5600	7 %	97,072	-1.6880 %	2.38
WFS.PR.A	5.3846 %	6.0821 %	0.0000	Pfd-2	169,662	9.7500	7 %	97,500	0.0000 %	2.99
ALB.PR.A	4.3103 %	4.8794 %	-1.1007	Pfd-2 (low)	116,541	24.6500	7 %	98,600	0.0000 %	2.74
BNA.PR.A	6.3358 %	6.9827 %	0.0000	Pfd-2 (low)	46,026	24.6600	7 %	98,640	-0.2023 %	2.32
FTN.PR.A	5.2500 %	5.4690 %	-0.0057	Pfd-2	76,501	10.0000	8 %	100,000	-0.0999 %	0.69
LFE.PR.A	5.2343 %	5.2613 %	-0.4073	Pfd-2 (low)	91,615	10.0300	8 %	100,300	0.3000 %	4.16
LBS.PR.A	5.1980 %	5.2684 %	-0.4550	Pfd-2	93,638	10.1000	8 %	101,000	0.0000 %	4.85
DFN.PR.A	5.1622 %	5.0235 %	-0.6897	Pfd-2	92,166	10.1700	8 %	101,700	-0.0982 %	5.64
SBN.PR.A	5.1220 %	4.8281 %	-0.8693	Pfd-2 (low)	40,855	10.2500	8 %	102,500	0.9852 %	5.67
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.4319 %</u>	<u>6.2876 %</u>	<u>-0.0127</u>		<u>94,470</u>			<u>100 1,331,032</u>	<u>-0.2585 %</u>	<u>4.14</u>

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